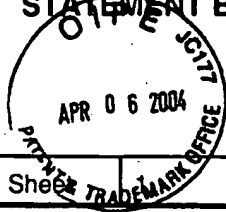


**INFORMATION DISCLOSURE  
STATEMENT BY APPLICANT**



Complete if Known

Application Number	10/674,432
Filing Date	October 1, 2003
First Named Inventor	Ananth MADHAVAN et al.
Group Art Unit	3622
Examiner Name	Unassigned
Attorney Docket Number	2566-210

Sheet 1 of 2

**NON PATENT LITERATURE DOCUMENTS**

Examiner Initials*	Cite No. <sup>1</sup>	Include name of the author (in CAPITAL LETTERS), title of the article (when appropriate), title of the item (book, magazine, journal, serial, symposium, catalog, etc.), date, page(s), volume-issue number(s), publisher, city and/or country where published	T <sup>2</sup>
6-12	1	BERKOWITZ, S., LOGUE, D. and NOSER E. (1988) <i>The Total Cost of Transactions on the NYSE</i> , Journal of Finance, Vol. 43, Issue 1, 97-112.	
	2	BREEN, W.J., HODRICK, L.S. and KORAJCZYK, R.A. (2002) <i>Predicting Equity Liquidity</i> , Management Science, INFORMS, 48, 470-483.	
	3	CHAKRAVARTY, S., PANCHAPAGESAN, V. and WOOD R.A. (2002) <i>Has Decimalization Hurt Institutional Investors? An Investigation into Trading Costs and Order Routing Practices of Buy-Side Institutions</i> , <a href="http://www.nber.org/confer/2002/micro02/wood.pdf">http://www.nber.org/confer/2002/micro02/wood.pdf</a> .	
	4	CHAN, L.K.C. and LAKONISHOK, J. (1995) <i>The Behavior of Stock Prices Around Institutional Trades</i> , Journal of Finance, 50, 1147-1174.	
	5	DOMOWITZ, I., GLEN, J. and MADHAVAN, A. (2001) <i>Global Equity Trading Costs</i> , <a href="http://www.itginc.com/research/whitepapers/domowitz/globaleqcost.pdf">http://www.itginc.com/research/whitepapers/domowitz/globaleqcost.pdf</a> .	
	6	ITG, Inc. (2003) ACE™ - Agency Cost Estimator, ITG Financial Engineering.	
	7	KEIM, D.B. and MADHAVAN, A. (1996) <i>The Upstairs Market for Large-Block Transactions: Analysis and Measurement of Price Effects</i> , Review of Financial Studies, 9, 1-36.	
	8	KEIM, D.B. and MADHAVAN, A. (1997) <i>Transaction costs and investment style: an inter-exchange analysis of institutional equity trades</i> , Journal of Financial Economics, 46, 265-292.	
	9	MADHAVAN, A. (2002) <i>VWAP Strategies</i> , Investment Guides, Spring 2002, 32-39.	
	10	PEROLD, A. (1988) <i>The implementation shortfall: Paper versus reality</i> , Journal of Portfolio Management, 14, 4-9.	
6-12	11	SCHWARTZ, R.A. and STEIL, B. (2002) <i>Controlling Institutional Trading Costs: we have met the enemy and it is us</i> , Journal of Portfolio Management, 28, 39-49.	

Examiner Signature

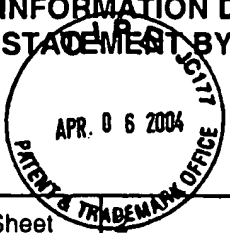
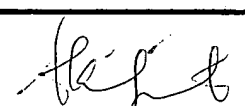
*[Handwritten Signature]*

Date Considered

10/1/04

\*EXAMINER: Initial if reference considered, whether or not citation is in conformance with MPEP 609. Draw line through citation if not in conformance and not considered. Include copy of this form with next communication to applicant.

<sup>1</sup>Unique citation designation number. <sup>2</sup>Applicant is to place a check mark here if English language Translation is attached.

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EA	12	TEITELBAUM, R. (2003) <i>Investing; Know a Fund's Cost? Look deeper</i> , The New York Times Company, February 9, 2003.			
	13	Transaction Costs - A Cutting-Edge Guide to Best Execution (2001) Investment Guides, Spring 2001, edited by Brian R. Bruce, Institutional Investor Inc.			
	14	Transaction Performance - The Changing Face of Trading (2002) Investment Guides, Spring 2002, edited by Brian R. Bruce, Institutional Investor Inc.			
W	15	WERNER, I.M. (2000) <i>NYSE Execution Costs</i> , <a href="http://www.ruf.rice.edu/~igsfss/Werner.pdf">http://www.ruf.rice.edu/~igsfss/Werner.pdf</a> .			
Examiner Signature				Date Considered	10/31/03

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